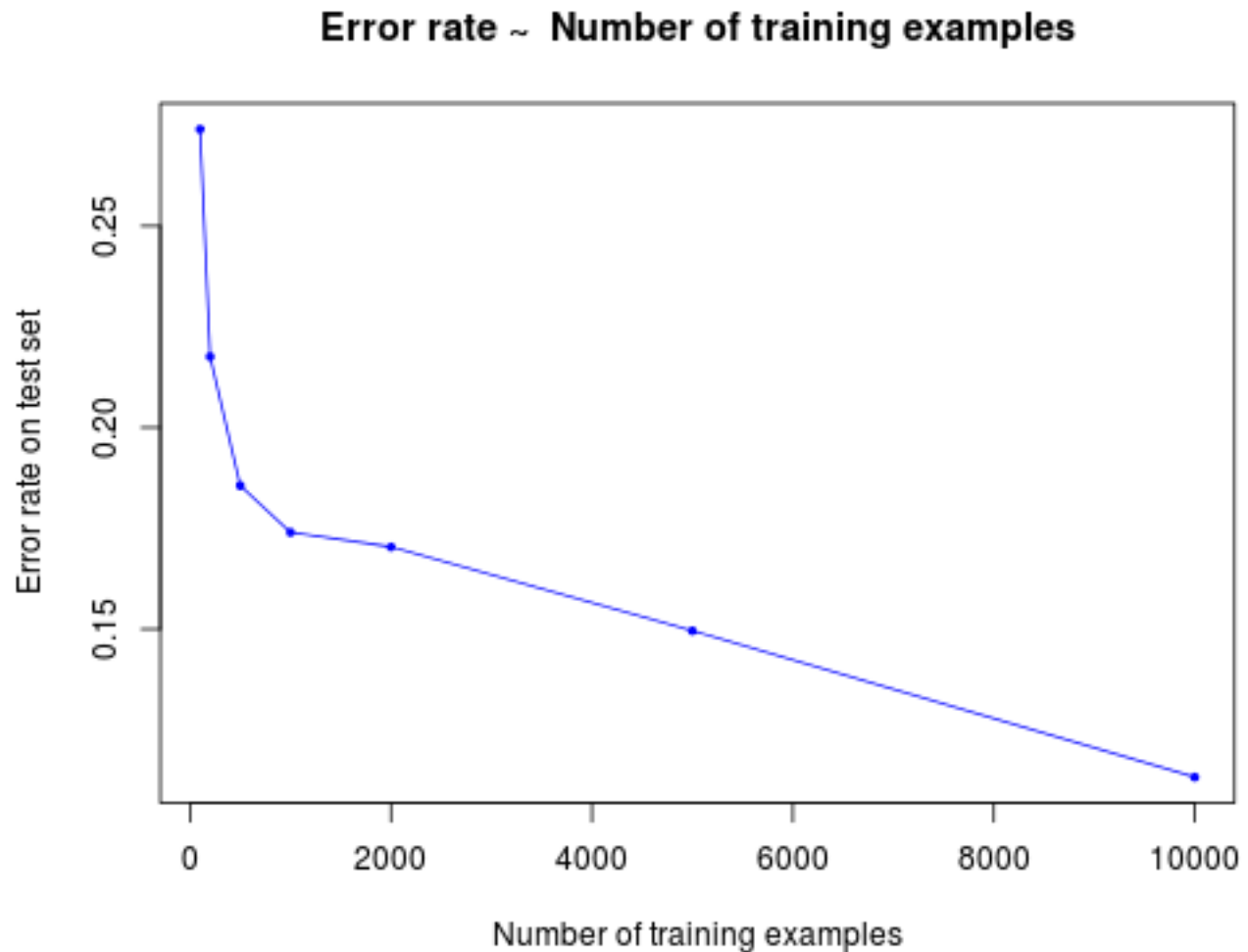


For all the questions, I used '-s 2' option for training.

problem 1:

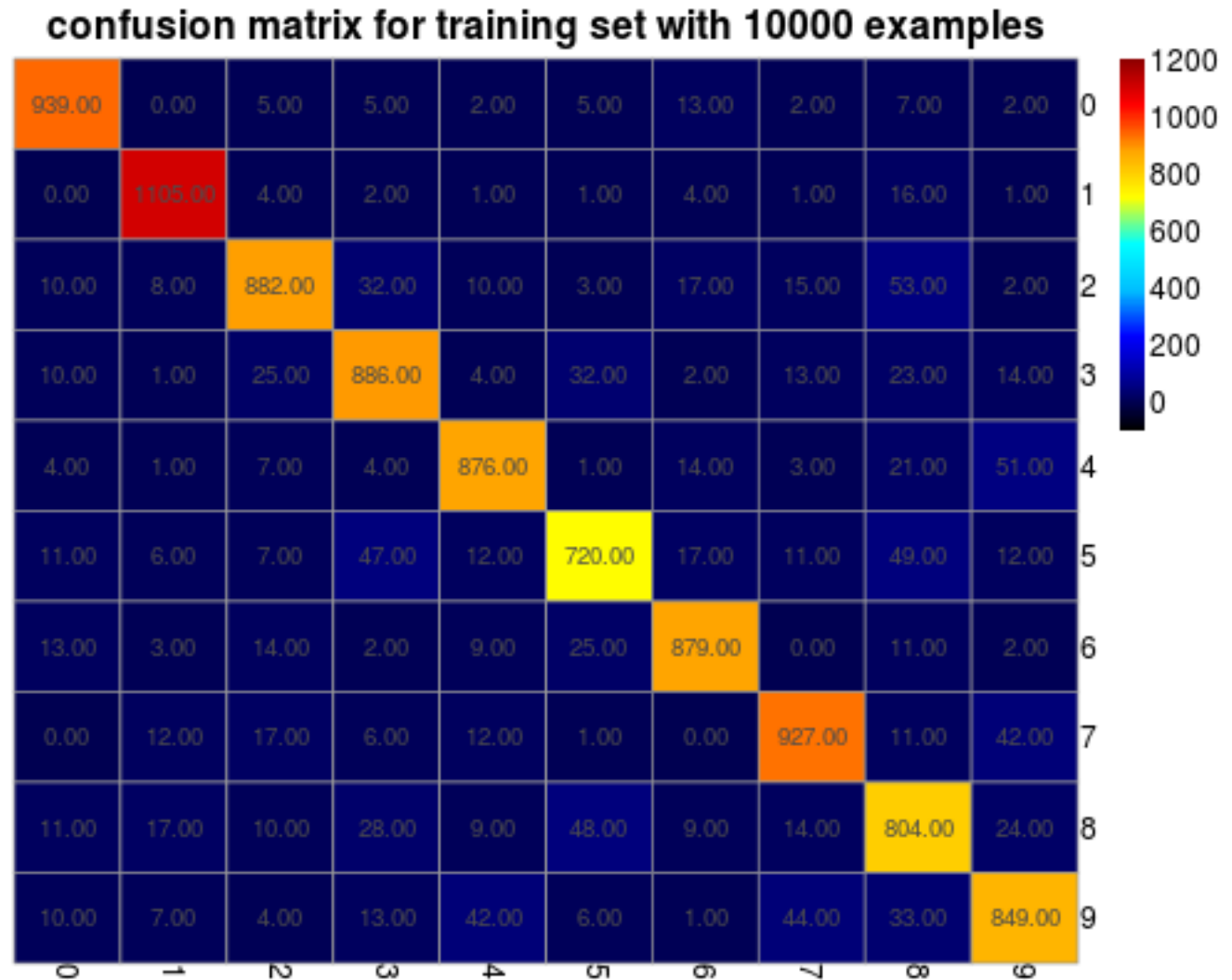
For this question, I used the default $c = 1$, $p = 0.1$, $e = 0.01$, $B = -1$.

As seen from the plot, the error rate for the test set goes smaller as the training set becomes larger, which means that we are likely to get a better model given a larger training set.



Problem2:

Since the actual images are almost evenly distributed among 0-9, we can tell the prediction accuracy by looking at the numbers of occurrence of errors rather than the frequency.



We can see:

0 and 1 are the easiest to predict with rather few errors.

2 is easy to be predicted as 8.

3 is easy to be predicted as 2, 5 or 8.

4 is easy to be predicted as 8 or 9.

5 is easy to be predicted as 3 or 8.

6 is easy to be predicted as 5.

7 is easy to be predicted as 9.

8 is easy to be predicted as 5 or 9.

9 is easy to be predicted as 4, 7 or 8.

So if we get a prediction as 0, 1 or 6, we can be pretty sure (≥ 0.99) it is correct. However if we get a 8 or 9, we are less confident about that.

Problem 3:

Cross Validation helps us to reduce the risk of over-fitting and get a better estimation of error rate for the model. For example, when we use k-folds, we train the same parameters on slightly different training sets and test on completely different validation sets, which reduce the risk of over-fitting. Also when we use the average of k trails as the error rate, it is more accurate in term of the standard

deviation of the estimated error rate.

The best c is in range $(10^{-7}, 10^{-6})$.

Using $c = 4.2 \times 10^{-7}$, I got error rate 0.0947 for training set of size 10000, and 0.0831 for training set of size 60000.

The way to approach c in this problem:

